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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/02/2019 Foreign Exchange Future			13.60750		13.61510			0.0000	0.00	0	70
\$ / R On 15/02/2019 Foreign Exchange Future			13.61050		13.61810			0.0000	0.00	0	6
\$ / R On 21/02/2019 Foreign Exchange Future			13.62000		13.62780			0.0000	0.00	0	0
\$ / R On 25/02/2019 Foreign Exchange Future			13.62640		13.63420			0.0000	0.00	0	0
\$ / R On 26/02/2019 Foreign Exchange Future			13.62800		13.63580			0.0000	0.00	0	0
\$ / R On 28/02/2019 Foreign Exchange Future			13.63120		13.63900			0.0000	0.00	0	5,759
\$ / R On 04/03/2019 Foreign Exchange Future			13.63750		13.64530			0.0000	0.00	0	74
\$ / R On 05/03/2019 Foreign Exchange Future			13.63910		13.64690			0.0000	6,819,550.00	500	10,080
\$ / R On 11/03/2019 Foreign Exchange Future			13.64860		13.65650			0.0000	0.00	0	0
\$ / R On 18/03/2019 Foreign Exchange Future			13.65990		13.66770			0.0000	1,038,316,318.80	76,012	521,236
\$ / R On 27/03/2019 Foreign Exchange Future			13.67440		13.68220			0.0000	0.00	0	3,731
\$ / R On 29/03/2019 Foreign Exchange Future			13.67760		13.68540			0.0000	0.00	0	3,708
\$ / R On 02/04/2019 Foreign Exchange Future			13.68410		13.69180			0.0000	0.00	0	55
\$ / R On 05/04/2019 Foreign Exchange Future			13.68890		13.69660			0.0000	0.00	0	0
\$ / R On 15/04/2019 Foreign Exchange Future			13.70540		13.71320			0.0000	0.00	0	260
\$ / R On 26/04/2019 Foreign Exchange Future			13.72360		13.73160			0.0000	0.00	0	349
\$ / R On 29/04/2019 Foreign Exchange Future			13.72860		13.73660			0.0000	0.00	0	15
\$ / R On 30/04/2019 Foreign Exchange Future			13.73030		13.73820			0.0000	0.00	0	319
\$ / R On 31/05/2019 Foreign Exchange Future			13.78250		13.79090			0.0000	0.00	0	264
\$ / R On 03/06/2019 Foreign Exchange Future			13.78760		13.79600			0.0000	0.00	0	0
\$ / R On 04/06/2019 Foreign Exchange Future			13.78930		13.79770			0.0000	0.00	0	74

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	10/06/2019	Foreign Exchange Future			13.79950		13.82910			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.80630		13.81480			0.0000	13,958,169.30	1,011	105,116
\$ / R	On	20/06/2019	Foreign Exchange Future			13.81650		13.82500			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			13.83010		13.83860			0.0000	0.00	0	359
\$ / R	On	01/07/2019	Foreign Exchange Future			13.83530		13.84380			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			13.83870		13.84720			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			13.88620		13.89510			0.0000	0.00	0	26
\$ / R	On	01/08/2019	Foreign Exchange Future			13.88790		13.89680			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			13.90860		13.91750			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			13.93830		13.94710			0.0000	0.00	0	65
\$ / R	On	02/09/2019	Foreign Exchange Future			13.94360		13.95230			0.0000	0.00	0	55
\$ / R	On	04/09/2019	Foreign Exchange Future			13.94710		13.95570			0.0000	0.00	0	74
\$ / R	On	05/09/2019	Foreign Exchange Future			13.94890		13.95750			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			13.96810		13.97650			0.0000	0.00	0	15,520
\$ / R	On	30/09/2019	Foreign Exchange Future			13.99260		14.00060			0.0000	0.00	0	53
\$ / R	On	02/10/2019	Foreign Exchange Future			13.99610		14.00400			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.04700		14.05400			0.0000	0.00	0	108
\$ / R	On	29/11/2019	Foreign Exchange Future			14.09760		14.10420			0.0000	0.00	0	52
\$ / R	On	02/12/2019	Foreign Exchange Future			14.10290		14.10940			0.0000	0.00	0	55
\$ / R	On	04/12/2019	Foreign Exchange Future			14.10630		14.11280			0.0000	0.00	0	321
\$ / R	On	13/12/2019	Foreign Exchange Future			14.12230		14.12850			0.0000	0.00	0	10,100
\$ / R	On	31/12/2019	Foreign Exchange Future			14.15460		14.15990			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.15820		14.16340			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.20920		14.21380			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.26500		14.27150			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.29040		14.29810			0.0000	42,871.20	3	4,566
\$ / R	On	02/04/2020	Foreign Exchange Future			14.32120		14.33040			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.37020		14.38160			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			14.43330		14.44580			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			14.45210		14.46470			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			14.53830		14.55140			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			14.63140		14.64330			0.0000	0.00	0	0
Total \$ / R Future												1,059,136,909.30	77,526	767,965
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,485.10010	1,492.543	26.37	0.9996	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			0.20010	0.043	26.37	0.0004	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Call			69.48840	54.478	15.07	0.3040	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.76	Put			211.38840	203.978	15.07	0.6960	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Put			248.34450	242.618	15.41	0.7489	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.81	Call			56.44450	43.118	15.41	0.2511	0.00	0	684
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			737.02140	742.742	19.20	0.9760	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			5.12140	3.242	19.20	0.0240	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Call			43.69270	32.386	15.82	0.1973	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	13.87	Put			295.59270	291.886	15.82	0.8027	0.00	0	22,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Put			44.62550	42.213	15.22	0.1927	0.00	0	25,000
\$ / R	On	21/02/2019	Foreign Exchange Option	13.29	Call			382.42550	372.213	15.22	0.8073	0.00	0	0

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\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Put		492.32550	495.321	16.77	0.8070	0.00	0	0
\$ / R	On	25/02/2019	Foreign Exchange Option	14.07	Call		56.52550	51.721	16.77	0.1930	0.00	0	0
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Put		254.52820	255.073	15.49	0.5956	0.00	0	25,000
\$ / R	On	26/02/2019	Foreign Exchange Option	13.75	Call		140.32820	133.073	15.49	0.4044	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call		1.17450	1.108	22.45	0.0050	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call		44.99670	41.713	17.67	0.1463	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put		655.99670	660.513	17.67	0.8537	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put		1,633.47280	1,641.118	20.77	0.9896	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call		2.47280	2.318	20.77	0.0104	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Call		170.87630	163.727	15.38	0.4515	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.70	Put		231.87630	232.527	15.38	0.5485	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Put		1,121.20320	1,128.234	18.93	0.9606	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.75	Call		10.20320	9.434	18.93	0.0394	0.00	0	600
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call		50.96810	47.388	17.47	0.1637	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put		611.96810	616.188	17.47	0.8363	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put		901.76230	907.937	18.40	0.9258	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call		20.76230	19.137	18.40	0.0742	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put		6.59040	6.322	14.36	0.0345	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call		815.59040	807.522	14.36	0.9655	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call		651.49360	643.254	13.43	0.9362	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put		12.49360	12.054	13.43	0.0638	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put		1,992.17450	1,999.908	22.45	0.9950	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Put		740.53620	745.446	17.70	0.8609	0.00	0	0
\$ / R	On	04/03/2019	Foreign Exchange Option	14.34	Call		45.83620	42.946	17.70	0.1391	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Put		146.13440	146.035	14.70	0.3876	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.50	Call		293.03440	285.135	14.70	0.6124	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Put		107.46600	106.750	14.48	0.3137	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.40	Call		354.36600	345.850	14.48	0.6863	0.00	0	50,000
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Put		247.56330	249.008	15.22	0.5366	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	13.70	Call		194.46330	188.108	15.22	0.4634	0.00	0	100,000
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put		786.84820	791.966	17.88	0.8691	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call		43.74820	41.066	17.88	0.1309	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Put		1,506.19500	1,513.323	19.90	0.9617	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	15.15	Call		12.69500	11.923	19.90	0.0383	0.00	0	27,500
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Call		142.49590	137.754	16.07	0.3344	0.00	0	0
\$ / R	On	11/03/2019	Foreign Exchange Option	13.94	Put		425.99590	429.154	16.07	0.6656	0.00	0	27,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call		14.37910	13.743	19.91	0.0397	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put		1,666.67910	1,673.843	19.91	0.9603	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call		14.07000	13.448	19.92	0.0390	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put		1,676.37000	1,683.548	19.92	0.9610	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call		14.69420	14.044	19.89	0.0405	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put		1,656.99420	1,664.144	19.89	0.9595	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call		142.48490	138.597	16.45	0.3071	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put		524.78490	528.697	16.45	0.6929	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call		1,868.74200	1,860.945	17.45	0.9957	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put		1.04200	1.045	17.45	0.0043	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			1,610.03890	1,602.283	16.65	0.9905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			2.33890	2.383	16.65	0.0095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			164.18230	165.120	14.70	0.3631	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call			381.88230	375.019	14.70	0.6369	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call			2,168.10450	2,160.296	18.37	0.9983	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put			0.40450	0.396	18.37	0.0017	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,337.72860	3,329.928	23.67	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			0.02860	0.028	23.67	0.0001	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call			1,928.56320	1,920.762	17.63	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put			0.86320	0.862	17.63	0.0036	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			880.75050	886.246	17.87	0.8370	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			68.45050	66.146	17.87	0.1630	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			928.16250	920.351	14.58	0.9295	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			20.46250	20.452	14.58	0.0705	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call			234.48560	229.163	15.41	0.4573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put			316.78560	319.263	15.41	0.5427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put			1,322.11160	1,328.639	19.30	0.9235	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call			29.81160	28.539	19.30	0.0765	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put			1,550.92480	1,557.896	19.75	0.9499	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call			18.62480	17.796	19.75	0.0501	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call			375.97630	369.159	14.72	0.6309	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put			168.27630	169.259	14.72	0.3691	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put			1,793.12310	1,800.452	20.07	0.9692	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call			10.82310	10.352	20.07	0.0308	0.00	0	20,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put			725.77320	730.708	17.31	0.7858	0.00	0	3,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call			93.47320	90.608	17.31	0.2142	0.00	0	250
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put			1,881.17210	1,888.593	20.18	0.9743	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call			8.87210	8.493	20.18	0.0257	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call			1,206.10490	1,198.443	15.42	0.9683	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put			8.40490	8.543	15.42	0.0317	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call			195.71410	190.931	15.79	0.3975	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put			388.01410	391.031	15.79	0.6025	0.00	0	721
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call			1,167.23150	1,159.561	15.30	0.9645	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put			9.53150	9.661	15.30	0.0355	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call			183.14560	178.557	15.93	0.3770	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put			415.44560	418.657	15.93	0.6230	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put			1,522.15800	1,529.074	19.72	0.9470	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call			19.85800	18.974	19.72	0.0530	0.00	0	720
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put			3,413.51800	3,421.305	25.38	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call			1.21800	1.205	25.38	0.0036	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call			73.41290	70.994	17.75	0.1734	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put			845.71290	851.094	17.75	0.8266	0.00	0	7,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call			708.62370	700.497	13.89	0.8702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put			40.92370	40.597	13.89	0.1298	0.00	0	15,434
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call			798.51850	790.547	14.18	0.8987	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put			30.81850	30.647	14.18	0.1013	0.00	0	16,000

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\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call			154.96830	150.852	16.28	0.3292	0.00	0	100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put			487.26830	490.952	16.28	0.6708	0.00	0	29,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call			96.67810	93.739	17.24	0.2206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put			708.97810	713.839	17.24	0.7794	0.00	0	7,028
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			62.72010	60.549	18.02	0.1508	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			925.02010	930.649	18.02	0.8492	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,802.88740	1,810.227	20.08	0.9698	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			10.58740	10.127	20.08	0.0302	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put			3,423.51840	3,431.306	25.44	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call			1.21840	1.206	25.44	0.0036	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			37.89200	36.374	18.88	0.0955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			1,190.19200	1,196.474	18.88	0.9045	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			2,226.34200	2,233.989	20.63	0.9874	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			4.04200	3.889	20.63	0.0126	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put			3,833.55440	3,841.350	27.92	0.9966	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			1.25440	1.250	27.92	0.0034	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			85.92630	83.240	17.49	0.1990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			768.22630	773.340	17.49	0.8010	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,999.09070	2,006.609	20.33	0.9798	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			6.79070	6.509	20.33	0.0202	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,933.52710	2,941.303	22.48	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			1.22710	1.203	22.48	0.0040	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			59.51750	57.423	18.11	0.1439	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			951.81750	957.523	18.11	0.8561	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,464.63620	2,472.360	20.93	0.9924	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			2.33620	2.261	20.93	0.0076	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			780.33680	772.338	14.12	0.8934	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			32.63680	32.438	14.12	0.1066	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			66.09820	63.846	17.93	0.1580	0.00	0	225,780
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			898.39820	903.946	17.93	0.8420	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			2,335.44620	2,343.134	20.76	0.9900	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			3.14620	3.034	20.76	0.0100	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			610.64200	602.678	14.11	0.8183	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			62.94200	62.778	14.11	0.1817	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			2,147.14550	2,154.755	20.52	0.9852	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			4.84550	4.655	20.52	0.0148	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			437.83350	430.578	14.54	0.6903	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			130.13350	130.678	14.54	0.3097	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			512.92210	505.277	14.34	0.7522	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			95.22210	95.377	14.34	0.2478	0.00	0	225,407
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,713.61330	2,721.380	21.24	0.9955	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			1.31330	1.280	21.24	0.0045	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			254.29560	248.729	15.24	0.4860	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			286.59560	288.829	15.24	0.5140	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			37.24480	35.746	18.91	0.0940	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			1,199.54480	1,205.846	18.91	0.9060	0.00	0	10,010

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			262.62440	256.960	15.17	0.4978	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			274.92440	277.060	15.17	0.5022	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			43.50920	41.831	18.64	0.1084	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			1,115.80920	1,121.931	18.64	0.8916	0.00	0	24,325
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			36.60900	35.129	18.94	0.0925	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			1,208.90900	1,215.229	18.94	0.9075	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			219.64430	214.519	15.55	0.4349	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			341.94430	344.619	15.55	0.5651	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			3,353.51580	3,361.302	25.02	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			1.21580	1.202	25.02	0.0036	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			3,433.51890	3,441.307	25.50	0.9964	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			1.21890	1.207	25.50	0.0036	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,563.52690	3,571.317	26.29	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			1.22690	1.217	26.29	0.0035	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			144.90110	140.968	16.41	0.3115	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			517.20110	521.068	16.41	0.6885	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			4,333.09000	4,340.891	29.43	0.9979	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			0.79000	0.791	29.43	0.0021	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,732.65040	4,740.451	29.43	0.9990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			0.35040	0.351	29.43	0.0010	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			22.08540	21.103	19.65	0.0582	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,474.38540	1,481.203	19.65	0.9418	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			19.02780	18.180	19.74	0.0510	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,541.32780	1,548.280	19.74	0.9490	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			3,303.51460	3,311.300	24.71	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			1.21460	1.200	24.71	0.0037	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			3,293.51450	3,301.299	24.65	0.9963	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			1.21450	1.199	24.65	0.0037	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			21.62170	20.659	19.67	0.0572	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,483.92170	1,490.760	19.67	0.9428	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			246.20010	240.730	15.31	0.4744	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			298.50010	300.830	15.31	0.5256	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,913.52890	2,921.304	22.35	0.9960	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			1.22890	1.204	22.35	0.0040	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			26.02960	24.880	19.53	0.0674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,398.32960	1,404.980	19.53	0.9326	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,633.53270	3,641.325	26.71	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			1.23270	1.225	26.71	0.0035	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			325.62660	319.264	14.88	0.5762	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			207.92660	209.364	14.88	0.4238	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			666.95390	658.881	13.98	0.8497	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			49.25390	48.981	13.98	0.1503	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,633.87970	2,641.636	21.14	0.9947	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			1.57970	1.536	21.14	0.0053	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,841.99360	1,849.375	20.13	0.9721	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			9.69360	9.275	20.13	0.0279	0.00	0	3,050

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call		587.27320	579.370	14.16	0.8038	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put		69.57320	69.470	14.16	0.1962	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call		352.97600	346.356	14.79	0.6066	0.00	0	245
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put		185.27600	186.456	14.79	0.3934	0.00	0	12,050
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call		299.82890	293.737	14.97	0.5458	0.00	0	500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put		232.12890	233.837	14.97	0.4542	0.00	0	6,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call		50.87210	48.996	18.38	0.1250	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put		1,033.17210	1,039.096	18.38	0.8750	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call		23.04020	22.016	19.63	0.0605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put		1,455.34020	1,462.116	19.63	0.9395	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call		457.59100	450.220	14.49	0.7076	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put		119.89100	120.320	14.49	0.2924	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put		1,861.57390	1,868.976	20.16	0.9732	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call		9.27390	8.876	20.16	0.0268	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put		2,166.93100	2,174.551	20.55	0.9858	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call		4.63100	4.451	20.55	0.0142	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put		1,350.62900	1,357.204	19.39	0.9271	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call		28.32900	27.104	19.39	0.0729	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call		110.64840	107.399	16.97	0.2480	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put		642.94840	647.499	16.97	0.7520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put		2,315.59310	2,323.275	20.74	0.9896	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call		3.29310	3.175	20.74	0.0104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call		72.13940	69.750	17.78	0.1707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put		854.43940	859.850	17.78	0.8293	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call		38.55100	37.013	18.85	0.0970	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put		1,180.85100	1,187.113	18.85	0.9030	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put		1,360.15300	1,366.743	19.42	0.9282	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call		27.85300	26.643	19.42	0.0718	0.00	0	1,260
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call		412.34800	405.258	14.61	0.6668	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put		144.64800	145.358	14.61	0.3332	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call		76.02630	73.551	17.69	0.1788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put		828.32630	833.651	17.69	0.8212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Call		890.73480	882.885	14.47	0.9216	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.80	Put		23.03480	22.985	14.47	0.0784	0.00	0	7,520
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put		1,570.14330	1,577.150	19.78	0.9518	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call		17.84330	17.050	19.78	0.0482	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call		198.97910	194.148	15.76	0.4027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put		381.27910	384.248	15.76	0.5973	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call		7.76450	7.437	20.26	0.0228	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put		1,940.06450	1,947.537	20.26	0.9772	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Put		1,744.37800	1,751.648	20.01	0.9660	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.40	Call		12.07800	11.548	20.01	0.0340	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Put		1,171.52190	1,177.765	18.82	0.9014	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.80	Call		39.22190	37.665	18.82	0.0986	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Put		683.99560	688.742	17.14	0.7695	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.25	Call		101.69560	98.642	17.14	0.2305	0.00	0	750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Call			289.93840	283.960	15.01	0.5337	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.62	Put			242.23840	244.060	15.01	0.4663	0.00	0	6,432
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			863.18810	868.627	17.81	0.8319	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			70.88810	68.527	17.81	0.1681	0.00	0	6,332
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Call			209.07790	204.101	15.65	0.4186	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.82	Put			361.37790	364.201	15.65	0.5814	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			1.23550	1.228	26.89	0.0035	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			3,663.53550	3,671.328	26.89	0.9965	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			5,982.32310	5,990.123	29.43	0.9999	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			0.02310	0.023	29.43	0.0001	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Put			450.79870	454.250	16.10	0.6475	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.95	Call			168.49870	164.150	16.10	0.3525	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Put			2,514.38270	2,522.118	20.99	0.9932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.18	Call			2.08270	2.018	20.99	0.0068	0.00	0	1,800
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Put			1,599.02870	1,606.085	19.82	0.9545	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.25	Call			16.72870	15.985	19.82	0.0455	0.00	0	1,500
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			4.89140	5.047	15.29	0.0182	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			1,477.09140	1,469.447	15.29	0.9818	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			188.72190	185.008	16.26	0.3541	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			506.52190	510.608	16.26	0.6459	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			89.62040	87.296	17.79	0.1877	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			907.42040	912.896	17.79	0.8123	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Call			225.00340	220.899	15.87	0.4077	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	13.88	Put			422.80340	426.499	15.87	0.5923	0.00	0	32,000
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			147.68210	144.616	16.92	0.2831	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			662.28210	667.016	16.92	0.7169	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			2,114.68370	2,122.260	19.90	0.9734	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			10.08370	9.860	19.90	0.0266	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Put			421.36620	424.916	15.87	0.5836	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.87	Call			236.76620	232.516	15.87	0.4164	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Put			825.22160	830.534	17.53	0.7791	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.40	Call			110.62160	108.134	17.53	0.2209	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,765.36390	1,772.594	19.62	0.9496	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			20.76390	20.194	19.62	0.0504	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			1,058.84770	1,064.754	18.28	0.8443	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			74.24770	72.354	18.28	0.1557	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			137.46140	134.551	17.08	0.2664	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			702.06140	706.951	17.08	0.7336	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Call			428.85780	422.731	14.88	0.6312	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	13.45	Put			193.45780	195.131	14.88	0.3688	0.00	0	600
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			58.72430	58.915	14.08	0.1560	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			744.12430	736.515	14.08	0.8440	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			74.34400	74.771	14.13	0.1819	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			716.14400	708.871	14.13	0.8181	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Put			366.23110	369.602	15.52	0.5219	0.00	0	100
\$ / R	On	05/04/2019	Foreign Exchange Option	13.76	Call			302.83110	298.502	15.52	0.4781	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Put			792.22070	797.588	17.30	0.7461	0.00	0	0
\$ / R	On	05/04/2019	Foreign Exchange Option	14.35	Call			138.82070	136.488	17.30	0.2539	0.00	0	100
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Put			620.26190	627.460	16.64	0.6465	0.00	0	0
\$ / R	On	15/04/2019	Foreign Exchange Option	14.11	Call			223.46190	222.860	16.64	0.3535	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,403.74240	1,415.918	19.30	0.8386	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			95.34240	99.518	19.30	0.1614	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Put			642.30940	657.244	16.95	0.6201	0.00	0	0
\$ / R	On	29/04/2019	Foreign Exchange Option	14.11	Call			268.90940	275.844	16.95	0.3799	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			235.35210	242.633	17.36	0.3396	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			747.15210	762.333	17.36	0.6604	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,927.68210	1,939.474	20.44	0.9005	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			55.88210	59.774	20.44	0.0995	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			248.07160	255.429	17.23	0.3542	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			709.87160	725.129	17.23	0.6458	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			2,260.61860	2,271.576	21.12	0.9283	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			38.81860	41.876	21.12	0.0717	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,228.23960	1,242.115	18.81	0.7975	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			126.43960	132.415	18.81	0.2025	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			88.98660	96.467	14.71	0.1807	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			907.18660	906.767	14.71	0.8193	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			844.76970	845.185	14.79	0.7937	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			106.56970	114.885	14.79	0.2063	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			277.26620	290.520	15.61	0.3909	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			525.46620	530.820	15.61	0.6091	0.00	0	2,500
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			339.00700	348.230	17.18	0.3952	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			748.10700	765.730	17.18	0.6048	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,424.80780	2,438.186	21.13	0.9025	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			65.70780	70.686	21.13	0.0975	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			324.72710	333.933	17.30	0.3820	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			783.82710	801.433	17.30	0.6180	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			2,087.23340	2,101.549	20.48	0.8733	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			88.13340	94.049	20.48	0.1267	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			187.54160	198.981	15.10	0.2701	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			838.44160	841.481	15.10	0.7299	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			937.32810	938.902	14.93	0.7727	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			146.42810	156.402	14.93	0.2273	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,389.63330	1,406.090	19.01	0.7757	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			170.53330	178.590	19.01	0.2243	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			28.12090	31.162	15.01	0.0602	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			1,684.12090	1,678.762	15.01	0.9398	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Put			981.46730	998.732	17.83	0.6760	0.00	0	0
\$ / R	On	04/06/2019	Foreign Exchange Option	14.51	Call			269.16730	278.032	17.83	0.3240	0.00	0	0
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Put			0.00000	533.429	16.26	0.4906	24,004,327.50	45,000	45,000
\$ / R	On	10/06/2019	Foreign Exchange Option	13.83	Call			0.00000	502.929	16.26	0.5094	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			1,577.39910	1,572.345	14.76	0.9184	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			42.59910	46.045	14.76	0.0816	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			1,044.03170	1,060.614	17.91	0.6792	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			278.83170	286.913	17.91	0.3208	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,167.92770	1,166.126	14.66	0.8332	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			884.72670	901.372	17.46	0.6326	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			326.90680	335.051	17.48	0.3650	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			892.10680	908.751	17.48	0.6350	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			332.16880	340.314	17.44	0.3697	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			877.36880	894.014	17.44	0.6303	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Call			200.95230	208.494	18.82	0.2436	0.00	0	20,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Put			350.31020	363.821	15.70	0.3862	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.50	Call			665.11020	670.121	15.70	0.6138	0.00	0	10,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Call			1,249.28360	1,246.624	14.57	0.8565	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.65	Put			84.48360	90.324	14.57	0.1435	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			329.52670	337.672	17.46	0.3674	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Call			613.60180	619.391	15.87	0.5824	0.00	0	700
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Put			870.03610	886.675	17.42	0.6279	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.35	Call			334.83610	342.975	17.42	0.3721	0.00	0	1,050
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Call			809.12090	811.939	15.26	0.6927	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.25	Put			244.32090	255.640	15.26	0.3073	0.00	0	4,582
\$ / R	On	14/06/2019	Foreign Exchange Option	15.00	Put			1,386.15230	1,402.194	18.82	0.7564	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Put			797.94700	814.540	17.20	0.6035	0.00	0	1,282
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Put			565.70990	581.687	16.44	0.5087	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.90	Call			480.50990	487.987	16.44	0.4913	0.00	0	100
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Call			377.59580	385.646	17.09	0.4091	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.20	Put			762.79580	779.346	17.09	0.5909	0.00	0	13,600
\$ / R	On	14/06/2019	Foreign Exchange Option	13.60	Put			398.80180	413.091	15.87	0.4176	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Call			100.18770	105.920	20.44	0.1335	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Put			2,361.25890	2,375.069	20.79	0.8834	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.09	Call			86.05890	91.369	20.79	0.1166	0.00	0	6,800
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Put			1,821.02800	1,836.097	19.77	0.8259	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.50	Call			135.82800	142.397	19.77	0.1741	0.00	0	145,182
\$ / R	On	14/06/2019	Foreign Exchange Option	14.25	Call			362.74700	370.840	17.20	0.3965	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Put			674.36930	690.739	16.81	0.5566	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Put			1,946.83600	1,961.604	20.01	0.8418	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.64	Call			121.63600	127.904	20.01	0.1582	0.00	0	39,589
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Call			263.82750	271.848	18.06	0.3065	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.65	Put			1,099.02750	1,115.548	18.06	0.6935	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.89	Put			2,175.38770	2,189.620	20.44	0.8665	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Call			156.78740	163.732	19.46	0.1968	0.00	0	1,980
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Call			443.43120	451.163	16.65	0.4628	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.00	Put			628.63120	644.863	16.65	0.5372	0.00	0	143,900
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			268.02320	276.061	18.02	0.3105	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			1,083.22320	1,099.761	18.02	0.6895	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.07	Call			419.16930	427.039	16.81	0.4434	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			27.59030	30.987	24.62	0.0404	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,471.41040	1,487.275	19.03	0.7719	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			186.21040	193.575	19.03	0.2281	0.00	0	1,500
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			921.83830	938.485	17.57	0.6442	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			316.63830	324.785	17.57	0.3558	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	15.32	Put			1,661.98740	1,677.432	19.46	0.8032	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			92.11800	97.616	20.63	0.1239	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			977.07290	977.541	14.91	0.7676	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			162.27290	171.241	14.91	0.2324	0.00	0	165,703
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			488.28200	495.697	16.39	0.4972	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			553.48200	569.397	16.39	0.5028	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			4,172.79030	4,184.687	24.62	0.9596	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			123.55820	129.872	19.98	0.1604	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			615.81290	632.000	16.61	0.5316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			450.61290	458.300	16.61	0.4684	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			2,203.11140	2,217.278	20.50	0.8692	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			97.91140	103.578	20.50	0.1308	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			2,277.31800	2,291.316	20.63	0.8761	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			523.44390	539.198	16.29	0.4881	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,865.76160	1,880.723	19.85	0.8318	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			130.56160	137.023	19.85	0.1682	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			815.34070	818.066	15.25	0.6958	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			240.54070	251.766	15.25	0.3042	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,928.75820	1,943.572	19.98	0.8396	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			230.92100	238.743	18.43	0.2742	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			991.64430	991.926	14.89	0.7732	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			156.84430	165.626	14.89	0.2268	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			201.29520	211.478	15.05	0.2703	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			886.09520	887.778	15.05	0.7297	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			508.24390	515.498	16.29	0.5119	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			103.12770	109.826	14.66	0.1668	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			2,092.58190	2,107.007	20.29	0.8581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			107.38190	113.307	20.29	0.1419	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,128.15940	3,120.020	18.27	0.9926	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			3.35940	3.720	18.27	0.0074	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,236.12100	1,252.443	18.43	0.7258	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,157.81780	1,173.971	18.14	0.7006	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call			262.81780	270.471	18.14	0.2994	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put			3,440.69310	3,452.810	22.89	0.9371	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call			45.69310	49.310	22.89	0.0629	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call			414.61060	421.457	16.99	0.4214	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put			776.01060	791.357	16.99	0.5786	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put			2,569.67590	2,582.965	20.94	0.8872	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call			88.27590	93.065	20.94	0.1128	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put			1,534.91760	1,550.209	19.02	0.7661	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call			1,015.44010	1,015.045	14.88	0.7636	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call			203.51760	210.309	19.02	0.2339	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call			399.30140	406.210	17.09	0.4092	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put			810.70140	826.110	17.09	0.5908	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put			2,235.12010	2,249.054	20.34	0.8586	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call			113.72010	119.154	20.34	0.1414	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put			176.84010	184.945	14.88	0.2364	0.00	0	500
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put			239.49250	249.039	15.06	0.2898	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call			893.29250	894.339	15.06	0.7102	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call			746.32770	749.309	15.53	0.6331	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put			349.12770	360.609	15.53	0.3669	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put			2,679.45690	2,692.553	21.05	0.8911	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call			86.65690	91.253	21.05	0.1089	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call			498.22490	502.693	16.80	0.4461	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put			803.12490	816.493	16.80	0.5539	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put			2,719.49630	2,732.863	20.74	0.8721	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call			114.59630	119.063	20.74	0.1279	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put			1,684.44080	1,698.615	18.98	0.7569	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call			1,103.41030	1,100.841	14.84	0.7570	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call			239.54080	244.815	18.98	0.2431	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call			481.93240	486.531	16.89	0.4348	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put			836.83240	850.331	16.89	0.5652	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put			2,387.87780	2,401.574	20.19	0.8443	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call			142.97780	147.774	20.19	0.1557	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put			208.31030	214.641	14.84	0.2430	0.00	0	500
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put			290.27540	298.198	15.10	0.3049	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call			947.07540	946.098	15.10	0.6951	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put			1,005.99900	1,019.615	17.25	0.6046	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call			443.49900	448.215	17.25	0.3954	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put			2,574.30140	2,587.801	20.36	0.8508	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call			141.80140	146.401	20.36	0.1492	0.00	0	3,147
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call			571.53890	575.697	16.70	0.4653	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put			824.43890	837.397	16.70	0.5347	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put			2,889.29230	2,902.365	20.73	0.8625	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call			136.39230	140.665	20.73	0.1375	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,838.84090	1,852.809	19.07	0.7533	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			265.94090	271.109	19.07	0.2467	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			554.57730	558.848	16.79	0.4546	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			857.47730	870.549	16.79	0.5454	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put			2,549.83690	2,563.241	20.21	0.8353	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call			166.93690	171.542	20.21	0.1647	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put			232.20190	238.870	14.83	0.2465	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,179.30190	1,177.170	14.83	0.7535	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			335.28140	343.789	15.11	0.3157	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			997.58140	997.389	15.11	0.6843	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Put			1,156.25340	1,169.884	17.51	0.6241	0.00	0	0
\$ / R	On	04/09/2019	Foreign Exchange Option	14.67	Call			441.95340	446.984	17.51	0.3759	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			5,090.02510	5,101.130	23.68	0.9490	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			47.52510	50.030	23.68	0.0510	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,234.26570	3,226.107	15.59	0.9869	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			7.76570	8.006	15.59	0.0131	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			1,597.31200	1,591.988	14.37	0.8533	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			120.81200	123.888	14.37	0.1467	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			2,136.46900	2,149.683	19.42	0.7798	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			242.96900	247.783	19.42	0.2202	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,863.57100	1,876.907	18.97	0.7437	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			290.07100	295.007	18.97	0.2563	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			697.32200	701.288	16.24	0.5247	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			690.82200	703.188	16.24	0.4753	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,381.21770	3,393.608	21.64	0.8781	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			127.71770	131.708	21.64	0.1219	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			607.29000	611.773	16.66	0.4728	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			840.79000	853.674	16.66	0.5272	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,977.69130	3,989.803	22.93	0.9013	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			104.19130	107.904	22.93	0.0987	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			454.76140	459.809	17.54	0.3757	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,198.26140	1,211.709	17.54	0.6243	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,570.77620	4,582.366	23.55	0.9246	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			77.27620	80.466	23.55	0.0754	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			288.45040	293.385	18.98	0.2551	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,871.95040	1,885.285	18.98	0.7449	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			4,055.21560	4,067.294	23.09	0.9037	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			101.71560	105.394	23.09	0.0963	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			319.18790	324.157	18.73	0.2778	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,722.68790	1,736.057	18.73	0.7222	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,774.74350	3,786.947	22.49	0.8942	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			111.24350	115.047	22.49	0.1058	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			566.95750	571.585	16.86	0.4483	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			920.45750	933.485	16.86	0.5517	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			5,386.89690	5,397.504	23.55	0.9538	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			43.39690	45.604	23.55	0.0462	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,722.94670	4,734.334	23.55	0.9311	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			69.44670	72.434	23.55	0.0689	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			650.64800	654.951	16.45	0.4983	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			764.14800	776.851	16.45	0.5017	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			632.20180	636.588	16.54	0.4876	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			795.70180	808.488	16.54	0.5124	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,761.10750	4,772.446	23.55	0.9326	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			67.60750	70.546	23.55	0.0674	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			722.07690	725.816	16.14	0.5382	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			655.57690	667.716	16.14	0.4618	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,400.55390	4,412.380	23.55	0.9167	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			87.05390	90.480	23.55	0.0833	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Call			1,056.68190	1,056.416	15.05	0.6951	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.25	Put			330.18190	338.316	15.05	0.3049	0.00	0	3,900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Call			685.26170	689.400	16.29	0.5180	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.00	Put			708.76170	721.300	16.29	0.4820	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Call			815.64860	818.708	15.79	0.5868	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.70	Put			539.14860	550.608	15.79	0.4132	0.00	0	2,000
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Call			1,120.22200	1,119.354	14.95	0.7184	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.15	Put			293.72200	301.254	14.95	0.2816	0.00	0	11,333
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Put			487.66430	498.743	15.63	0.3894	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.60	Call			864.16430	866.844	15.63	0.6106	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			936.56140	938.661	15.39	0.6442	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			420.06140	430.561	15.39	0.3558	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			947.33810	949.351	15.36	0.6491	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			410.83810	421.251	15.36	0.3509	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Put			513.07880	524.350	15.71	0.4013	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.65	Call			839.57880	842.450	15.71	0.5987	0.00	0	5,666
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			941.93400	943.992	15.38	0.6466	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			415.43400	425.892	15.38	0.3534	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			3,049.70420	3,061.899	20.78	0.8527	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			160.30420	164.499	20.78	0.1473	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			643.23630	647.867	16.60	0.4824	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			842.63630	855.267	16.60	0.5176	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			253.38800	260.622	14.81	0.2483	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,253.98800	1,253.221	14.81	0.7517	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			625.69880	630.418	16.69	0.4722	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			875.09880	887.818	16.69	0.5278	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,972.79190	1,985.832	19.07	0.7483	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			293.39190	298.432	19.07	0.2517	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			192.09330	196.571	20.19	0.1739	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,691.49330	2,703.971	20.19	0.8261	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			374.11550	383.282	15.16	0.3224	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,048.11550	1,049.382	15.16	0.6776	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			419.02970	428.756	15.23	0.3321	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,083.02970	1,085.756	15.23	0.6679	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,860.15770	2,871.617	20.25	0.8202	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			214.15770	218.617	20.25	0.1798	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			714.19280	719.559	16.55	0.4975	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			860.19280	872.559	16.55	0.5025	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,328.00250	1,328.768	14.83	0.7505	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			274.00250	281.768	14.83	0.2495	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			696.14170	701.564	16.63	0.4879	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			892.14170	904.564	16.63	0.5121	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			2,131.30820	2,143.451	19.16	0.7473	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			315.30820	320.451	19.16	0.2527	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			3,220.70990	3,231.915	20.92	0.8440	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			184.70990	188.915	20.92	0.1560	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			778.99370	784.746	16.50	0.5100	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			874.79370	887.146	16.50	0.4900	0.00	0	250

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put		3,362.21280	3,374.230	21.00	0.8363	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call		206.41280	211.830	21.00	0.1637	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put		2,262.87960	2,274.752	19.22	0.7449	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call		1,396.11740	1,397.734	14.85	0.7500	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call		337.07960	342.352	19.22	0.2551	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call		760.49730	766.292	16.57	0.5008	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put		906.29730	918.692	16.57	0.4992	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put		3,000.98420	3,012.275	20.30	0.8145	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call		235.18420	239.875	20.30	0.1855	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put		291.91740	300.134	14.85	0.2500	0.00	0	500
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put		460.01310	470.266	15.27	0.3378	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call		1,129.41310	1,133.166	15.27	0.6622	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Put		1,312.27940	1,324.753	17.46	0.5956	0.00	0	0
\$ / R	On	04/12/2019	Foreign Exchange Option	14.84	Call		585.07940	591.053	17.46	0.4044	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call		2,295.31710	2,291.140	13.41	0.9277	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put		56.81710	58.840	13.41	0.0723	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call		1,042.16010	1,047.091	15.62	0.6193	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put		573.66010	584.791	15.62	0.3807	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Call		860.06510	866.314	16.27	0.5397	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put		2,076.83510	2,088.421	18.87	0.7138	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put		2,085.09990	2,096.679	18.88	0.7149	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call		397.07920	402.472	18.86	0.2872	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put		2,068.57920	2,080.172	18.86	0.7128	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put		3,466.94960	3,477.306	21.09	0.8351	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call		215.44960	219.606	21.09	0.1649	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call		395.33510	400.721	18.87	0.2862	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	14.07	Put		801.56510	814.014	16.27	0.4603	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Put		2,976.82240	2,987.565	20.18	0.8051	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	16.85	Call		255.32240	259.865	20.18	0.1949	0.00	0	1,351
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put		5,940.54220	5,948.851	22.85	0.9398	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call		69.04220	71.151	22.85	0.0602	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call		393.59990	398.979	18.88	0.2851	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call		848.12270	854.790	16.43	0.5227	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put		888.22270	900.190	16.43	0.4773	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put		3,511.22170	3,520.731	21.03	0.8292	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call		231.12170	235.331	21.03	0.1708	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put		2,409.37270	2,419.698	19.27	0.7433	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call		359.27270	364.298	19.27	0.2567	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call		829.16790	835.859	16.50	0.5139	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put		919.26790	931.259	16.50	0.4861	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put		3,149.06640	3,158.859	20.34	0.8084	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call		258.96640	263.459	20.34	0.1916	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put		309.54380	317.987	14.86	0.2495	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call		1,469.44380	1,472.587	14.86	0.7505	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put		500.00430	510.485	15.33	0.3426	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call		1,173.40430	1,178.685	15.33	0.6574	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			537.53810	548.321	15.38	0.3471	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,211.33810	1,217.521	15.38	0.6529	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			577.25170	588.011	15.47	0.3506	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,258.75170	1,263.011	15.47	0.6494	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Call			2,449.18920	2,442.935	12.42	0.9283	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	11.91	Put			61.08920	62.534	12.42	0.0717	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Call			1,096.26920	1,100.496	16.12	0.5799	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	14.01	Put			808.16920	820.096	16.12	0.4201	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			599.47740	604.160	18.33	0.3584	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,911.37740	1,923.760	18.33	0.6416	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Put			3,738.19680	3,749.443	21.16	0.8051	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	17.73	Call			306.29680	309.843	21.16	0.1949	0.00	0	1,000
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			597.37340	602.044	18.35	0.3573	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,919.27340	1,931.644	18.35	0.6427	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			595.27900	599.943	18.36	0.3562	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,927.17900	1,939.544	18.36	0.6438	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			617.87300	629.269	15.59	0.3537	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,308.27300	1,310.469	15.59	0.6463	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			654.78600	666.582	15.68	0.3570	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,346.38600	1,346.782	15.68	0.6430	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			694.51250	706.178	15.78	0.3585	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			1,400.31250	1,399.478	15.78	0.6415	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			879.62850	881.986	17.72	0.4457	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,594.92850	1,609.886	17.72	0.5543	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			885.38850	887.671	17.70	0.4480	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,580.68850	1,595.571	17.70	0.5520	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			882.49940	884.819	17.71	0.4468	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,587.79940	1,602.719	17.71	0.5532	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,735.41750	1,750.364	17.91	0.5587	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			916.81750	918.664	17.91	0.4413	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,012.38520	1,014.274	17.85	0.4592	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,729.08520	1,742.874	17.85	0.5408	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,018.22370	1,020.070	17.82	0.4613	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,714.92370	1,728.670	17.82	0.5387	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,015.29920	1,017.156	17.83	0.4603	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,721.99920	1,735.756	17.83	0.5397	0.00	0	0
Total \$ / R Option												24,004,327.50	45,000	5,000,755
Total \$ / R												1,083,141,236.80	122,526	5,768,720
\$ / R	MAXI	On	18/03/2019	Foreign Exchange Future		13.65990		13.66770			0.0000	0.00	0	422
\$ / R	MAXI	On	14/06/2019	Foreign Exchange Future		13.80630		13.81480			0.0000	0.00	0	10
\$ / R	MAXI	On	16/09/2019	Foreign Exchange Future		13.96810		13.97650			0.0000	0.00	0	0
\$ / R	MAXI	On	13/12/2019	Foreign Exchange Future		14.12230		14.12850			0.0000	0.00	0	0
\$ / R	MAXI	On	16/03/2020	Foreign Exchange Future		14.29040		14.29810			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future												0.00	0	432
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Call		14,735.69830	14,337.858	16.38	0.3158	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.03	Put		50,965.69830	51,347.858	16.38	0.6842	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Call		14,490.10970	14,096.807	16.41	0.3115	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.04	Put		51,720.10970	52,106.807	16.41	0.6885	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Call		14,985.31090	14,582.905	16.34	0.3202	0.00	0	0		
\$ / R MAXI On	18/03/2019	Foreign Exchange Option	14.02	Put		50,215.31090	50,592.905	16.34	0.6798	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		32,952.67470	33,767.203	17.46	0.3674	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		88,472.67470	90,137.203	17.46	0.6326	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		32,690.67820	33,505.135	17.48	0.3650	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		89,210.67820	90,875.135	17.48	0.6350	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		33,216.87790	34,031.434	17.44	0.3697	0.00	0	0		
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		87,736.87790	89,401.434	17.44	0.6303	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call		45,980.69120	46,484.807	17.51	0.3791	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put		118,330.69120	119,674.807	17.51	0.6209	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call		45,727.82520	46,232.064	17.53	0.3774	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put		119,077.82520	120,422.064	17.53	0.6226	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call		46,238.89250	46,739.139	17.49	0.3809	0.00	0	0		
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put		117,588.89250	118,929.139	17.49	0.6191	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call		88,037.77160	88,648.705	16.19	0.5490	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put		77,187.77160	78,418.705	16.19	0.4510	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call		87,627.48680	88,241.051	16.21	0.5472	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put		77,777.48680	79,011.051	16.21	0.4528	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call		88,450.08690	89,057.852	16.18	0.5509	0.00	0	0		
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put		76,600.08690	77,827.852	16.18	0.4491	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Call		84,528.56610	85,020.450	17.06	0.4758	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.68	Put		122,718.56610	123,980.450	17.06	0.5242	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Call		84,203.22290	84,695.330	17.08	0.4744	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.69	Put		123,393.22290	124,655.330	17.08	0.5256	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Call		84,855.36220	85,347.010	17.05	0.4772	0.00	0	0		
\$ / R MAXI On	16/03/2020	Foreign Exchange Option	14.67	Put		122,045.36220	123,307.010	17.05	0.5228	0.00	0	0		
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	432
£ / R	On	28/02/2019	Foreign Exchange Future			17.66720	17.72620		0.0000	0.00	0	47		
£ / R	On	18/03/2019	Foreign Exchange Future			17.72100	17.78040		0.0000	53,163.00	3	398,082		
£ / R	On	29/03/2019	Foreign Exchange Future			17.75450	17.81390		0.0000	0.00	0	80		
£ / R	On	15/04/2019	Foreign Exchange Future			17.80630	17.86590		0.0000	0.00	0	43		
£ / R	On	26/04/2019	Foreign Exchange Future			17.83990	17.89950		0.0000	0.00	0	120		
£ / R	On	29/04/2019	Foreign Exchange Future			17.84900	17.90870		0.0000	0.00	0	27		
£ / R	On	14/06/2019	Foreign Exchange Future			17.99070	18.05190		0.0000	0.00	0	5,824		
£ / R	On	16/09/2019	Foreign Exchange Future			18.28500	18.34730		0.0000	0.00	0	16,469		
£ / R	On	13/12/2019	Foreign Exchange Future			18.56280	18.62390		0.0000	0.00	0	12,690		
£ / R	On	16/03/2020	Foreign Exchange Future			18.86560	18.93050		0.0000	0.00	0	0		

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total £ / R Future												53,163.00	3	433,382
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Put			218.36620	238.415	14.37	0.4952	0.00	0	0
£ / R	On	28/02/2019	Foreign Exchange Option	17.67	Call			274.56620	235.615	14.37	0.5048	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			2,229.45980	2,287.630	18.42	0.9776	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			9.85980	8.630	18.42	0.0224	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Put			1,270.66880	1,323.398	16.58	0.8990	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.00	Call			51.06880	44.398	16.58	0.1010	0.00	0	2,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			254.09480	231.559	15.39	0.3860	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			473.69480	510.559	15.39	0.6140	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,661.85800	3,721.334	22.98	0.9943	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			2.25800	2.334	22.98	0.0057	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			166.02470	149.970	15.81	0.2762	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			675.62470	718.970	15.81	0.7238	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			35.97540	30.839	16.73	0.0737	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,445.57540	1,499.839	16.73	0.9263	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			2,407.46660	2,465.946	18.94	0.9819	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			7.86660	6.946	18.94	0.0181	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			163.52580	147.668	15.82	0.2728	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			683.12580	726.668	15.82	0.7272	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			161.05960	145.400	15.84	0.2695	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			690.65960	734.400	15.84	0.7305	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Put			562.50820	603.396	15.81	0.6157	0.00	0	0
£ / R	On	29/03/2019	Foreign Exchange Option	18.09	Call			286.40820	267.895	15.81	0.3843	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Put			607.59750	651.702	15.92	0.5855	0.00	0	0
£ / R	On	15/04/2019	Foreign Exchange Option	18.11	Call			363.49750	348.002	15.92	0.4145	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Put			626.77580	672.646	15.99	0.5666	0.00	0	0
£ / R	On	26/04/2019	Foreign Exchange Option	18.11	Call			416.27580	402.546	15.99	0.4334	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Put			406.00810	441.910	15.74	0.4341	0.00	0	0
£ / R	On	29/04/2019	Foreign Exchange Option	17.68	Call			634.70810	610.910	15.74	0.5659	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			431.16730	420.170	16.16	0.3744	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,009.26730	1,059.470	16.16	0.6256	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			427.94860	417.066	16.17	0.3723	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,016.04860	1,066.366	16.17	0.6277	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			434.40650	423.294	16.16	0.3765	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,002.50650	1,052.594	16.16	0.6235	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Put			627.98850	667.838	15.73	0.4838	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.00	Call			679.88850	658.538	15.73	0.5162	0.00	0	1,000
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			690.43320	673.539	15.89	0.4334	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,153.13320	1,198.539	15.89	0.5666	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			686.79740	670.006	15.89	0.4317	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,159.49740	1,205.006	15.89	0.5683	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			683.17800	666.493	15.90	0.4301	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,165.87800	1,211.493	15.90	0.5699	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			598.52010	588.324	16.38	0.3420	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,934.62010	1,985.524	16.38	0.6580	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			596.02170	585.875	16.39	0.3409	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,942.12170	1,993.075	16.39	0.6591	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			601.03540	590.789	16.38	0.3432	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,927.13540	1,977.989	16.38	0.6568	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			778.99060	764.025	16.61	0.3705	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,138.49060	2,188.425	16.61	0.6295	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			776.31850	761.394	16.62	0.3695	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,145.81850	2,195.794	16.62	0.6305	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			773.64810	758.773	16.62	0.3685	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,153.14810	2,203.173	16.62	0.6315	0.00	0	0
Total £ / R Option												0.00	0	7,500
Total £ / R												53,163.00	3	440,882
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12490		0.12490			0.0000	0.00	0	10,000
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12710		0.12720			0.0000	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Future			0.12960		0.12970			0.0000	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Future			0.13200		0.13210			0.0000	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Future			0.13470		0.13480			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	10,000
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,495.24900	1,494.960	18.97	0.9824	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			5.24900	4.960	18.97	0.0176	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			564.81610	562.158	15.38	0.7971	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			74.81610	72.158	15.38	0.2029	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			114.60900	115.112	18.57	0.2617	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			624.60900	625.112	18.57	0.7383	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			422.68990	421.527	18.41	0.4386	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			702.68990	711.527	18.41	0.5614	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			187.03770	190.475	20.43	0.2280	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,467.03770	1,480.475	20.43	0.7720	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			915.30390	906.672	16.19	0.7427	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			195.30390	196.672	16.19	0.2573	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Put			1,441.23810	1,450.613	19.88	0.6638	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Call			1,232.31010	1,221.318	16.27	0.7494	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.12	Put			262.31010	261.318	16.27	0.2506	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Call			715.65740	710.305	18.18	0.5194	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.13	Put			745.65740	750.305	18.18	0.4806	0.00	0	0
¥ / R	On	16/09/2019	Foreign Exchange Option	0.14	Call			411.23810	410.613	19.88	0.3362	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Call			1,515.20490	1,500.605	16.34	0.7611	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.12	Put			305.20490	300.605	16.34	0.2389	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Call			982.26650	971.658	18.10	0.5694	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.13	Put			772.26650	771.658	18.10	0.4306	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Call			634.37960	628.130	19.62	0.4066	0.00	0	0
¥ / R	On	13/12/2019	Foreign Exchange Option	0.14	Put			1,424.37960	1,428.130	19.62	0.5934	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Call			888.17810	875.502	19.52	0.4658	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2020	Foreign Exchange Option	0.14	Put			1,408.17810	1,405.502	19.52	0.5342	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Call			632.42920	623.446	20.89	0.3516	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.15	Put			2,152.42920	2,153.446	20.89	0.6484	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Call			1,267.60650	1,250.806	18.04	0.6111	0.00	0	0
¥ / R	On	16/03/2020	Foreign Exchange Option	0.13	Put			787.60650	780.806	18.04	0.3889	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	10,000
€ / R	On	20/02/2019	Foreign Exchange Future			15.46090		15.47620			0.0000	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Future			15.48580		15.50110			0.0000	0.00	0	29
€ / R	On	18/03/2019	Foreign Exchange Future			15.54260		15.55810			0.0000	699,417.00	45	139,495
€ / R	On	29/03/2019	Foreign Exchange Future			15.57800		15.59360			0.0000	0.00	0	53
€ / R	On	15/04/2019	Foreign Exchange Future			15.63270		15.64830			0.0000	0.00	0	4
€ / R	On	26/04/2019	Foreign Exchange Future			15.66800		15.68380			0.0000	0.00	0	1
€ / R	On	14/06/2019	Foreign Exchange Future			15.82740		15.84450			0.0000	0.00	0	29,425
€ / R	On	14/08/2019	Foreign Exchange Future			16.03000		16.04770			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			16.14100		16.15870			0.0000	0.00	0	21,578
€ / R	On	13/12/2019	Foreign Exchange Future			16.44030		16.45630			0.0000	0.00	0	17,899
€ / R	On	10/02/2020	Foreign Exchange Future			16.64790		16.64840			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			16.76900		16.78910			0.0000	0.00	0	0
Total € / R Future												699,417.00	45	208,484
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Put			380.69130	387.139	14.60	0.7900	0.00	0	0
€ / R	On	20/02/2019	Foreign Exchange Option	15.80	Call			56.89130	48.039	14.60	0.2100	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Put			379.84310	387.564	14.83	0.6937	0.00	0	0
€ / R	On	28/02/2019	Foreign Exchange Option	15.77	Call			110.94310	103.364	14.83	0.3063	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			303.97000	311.006	14.04	0.5234	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			683.83350	695.430	15.67	0.7606	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			4,093.47790	4,108.972	26.86	0.9961	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			1.57790	1.572	26.86	0.0039	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			580.23230	590.907	15.27	0.7136	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			138.33230	133.507	15.27	0.2864	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			262.07000	253.606	14.04	0.4766	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,785.94190	1,800.666	18.52	0.9634	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			110.12330	106.286	15.70	0.2361	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			692.02330	703.686	15.70	0.7639	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			108.34080	104.568	15.74	0.2328	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			700.24080	711.968	15.74	0.7672	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			111.93350	108.030	15.67	0.2394	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			14.04190	13.266	18.52	0.0366	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Put			844.23910	857.398	16.11	0.7761	0.00	0	0
€ / R	On	29/03/2019	Foreign Exchange Option	16.32	Call			117.83910	115.398	16.11	0.2239	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Put			812.14070	829.482	15.91	0.7142	0.00	0	0
€ / R	On	15/04/2019	Foreign Exchange Option	16.28	Call			180.44070	182.182	15.91	0.2858	0.00	0	0
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Put			925.06180	951.461	16.53	0.7189	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/04/2019	Foreign Exchange Option	16.42	Call		188.86180	199.461	16.53	0.2811	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call		250.04260	261.826	17.04	0.2805	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put		1,265.54260	1,294.426	17.04	0.7195	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call		248.16870	259.945	17.06	0.2788	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put		1,273.66870	1,302.545	17.06	0.7212	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call		246.30700	258.078	17.07	0.2770	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put		1,281.80700	1,310.678	17.07	0.7230	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put		671.24550	689.366	15.07	0.4785	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call		688.94550	689.366	15.07	0.5215	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put		3,696.92620	3,719.333	20.57	0.9048	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call		94.62620	99.333	20.57	0.0952	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call		607.64440	609.569	15.41	0.4749	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put		799.94440	819.569	15.41	0.5251	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call		386.11890	391.486	16.68	0.3310	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put		1,348.41890	1,371.486	16.68	0.6690	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call		323.67710	329.579	17.69	0.2625	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put		1,944.97710	1,968.579	17.69	0.7375	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call		322.01960	327.925	17.70	0.2614	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put		1,953.31960	1,976.925	17.70	0.7386	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call		325.34010	331.238	17.68	0.2637	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put		1,936.64010	1,960.238	17.68	0.7363	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put		2,656.70470	2,680.208	18.78	0.8159	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call		215.40470	221.208	18.78	0.1841	0.00	0	55,000
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call		1,041.10570	1,042.324	14.91	0.5787	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put		734.80570	752.024	14.91	0.4213	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put		4,388.63250	4,409.864	21.61	0.8513	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put		2,032.85220	2,055.180	17.40	0.6882	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call		2,788.03190	2,771.998	13.55	0.9344	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put		61.73190	61.698	13.55	0.0656	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call		224.93250	230.164	21.61	0.1487	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call		477.29670	483.635	17.41	0.3107	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put		2,040.99670	2,063.335	17.41	0.6893	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call		475.45550	481.798	17.42	0.3097	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put		2,049.15550	2,071.498	17.42	0.6903	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call		479.15220	485.481	17.40	0.3118	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Put		0.00000	1,024.236	15.38	0.4696	0.00	0	0
€ / R	On	10/02/2020	Foreign Exchange Option	16.65	Call		0.00000	1,022.136	15.38	0.5304	42,929,691.00	42,000	21,000
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put		2,271.04040	2,296.555	17.47	0.6662	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call		608.15700	613.583	17.48	0.3328	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put		2,279.05700	2,304.583	17.48	0.6672	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call		606.18820	611.624	17.49	0.3319	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put		2,287.08820	2,312.625	17.49	0.6681	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call		610.14040	615.555	17.47	0.3338	0.00	0	0
Total € / R Option											42,929,691.00	42,000	190,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total € / R												43,629,108.00	42,045	398,984
AU\$ / R	On	18/03/2019	Foreign Exchange Future			9.70240		9.72300			0.0000	0.00	0	5,731
AU\$ / R	On	14/06/2019	Foreign Exchange Future			9.81850		9.83920			0.0000	0.00	0	15,741
AU\$ / R	On	16/09/2019	Foreign Exchange Future			9.94790		9.96800			0.0000	49,739.50	5	513
AU\$ / R	On	13/12/2019	Foreign Exchange Future			10.07260		10.09170			0.0000	0.00	0	400
AU\$ / R	On	16/03/2020	Foreign Exchange Future			10.20920		10.23030			0.0000	0.00	0	0
Total AU\$ / R Future												49,739.50	5	22,385
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			18.26460	17.302	14.69	0.0838	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			665.26460	684.902	14.69	0.9162	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			19.62850	18.628	14.64	0.0895	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			646.62850	666.228	14.64	0.9105	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			18.93470	17.953	14.67	0.0866	0.00	0	0
AU\$ / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			655.93470	675.553	14.67	0.9134	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			47.00990	49.672	15.73	0.1164	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,217.80990	1,241.172	15.73	0.8836	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			46.23460	48.881	15.75	0.1148	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,227.03460	1,250.381	15.75	0.8852	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			47.79710	50.477	15.71	0.1181	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,208.59710	1,231.977	15.71	0.8819	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			162.42790	164.258	14.30	0.2601	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			944.42790	966.358	14.30	0.7399	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			160.71430	162.555	14.32	0.2577	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			952.71430	974.655	14.32	0.7423	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			159.02070	160.874	14.34	0.2554	0.00	0	0
AU\$ / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			961.02070	982.974	14.34	0.7446	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			219.32800	220.060	13.94	0.2903	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			1,027.62800	1,047.460	13.94	0.7097	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			217.46860	218.209	13.96	0.2882	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			1,035.76860	1,055.609	13.96	0.7118	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			221.20570	221.926	13.92	0.2924	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			1,019.50570	1,039.326	13.92	0.7076	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Put			1,109.84270	1,129.759	14.14	0.7302	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	11.00	Call			201.54270	202.360	14.14	0.2698	0.00	0	1,000
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			1,111.07650	1,130.689	14.00	0.6792	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			289.33130	287.867	14.01	0.3189	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			1,119.03130	1,138.666	14.01	0.6811	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			287.30690	285.861	14.03	0.3170	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			1,127.00690	1,146.661	14.03	0.6830	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			291.37650	289.889	14.00	0.3208	0.00	0	0
Total AU\$ / R Option												0.00	0	1,000
Total AU\$ / R												49,739.50	5	23,385
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.29970		10.31500			0.0000	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.43070		10.44680			0.0000	0.00	0	650
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.57300		10.58890			0.0000	0.00	0	400
CAD/ R	On	13/12/2019	Foreign Exchange Future			10.70680		10.72220			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			10.85230		10.86880			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,550
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			52.61830	50.794	14.40	0.1955	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			467.61830	481.094	14.40	0.8045	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			51.13030	49.364	14.44	0.1908	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			476.13030	489.664	14.44	0.8092	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			54.14810	52.264	14.36	0.2004	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			459.14810	472.564	14.36	0.7996	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			197.67270	199.977	14.25	0.3543	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			550.87270	569.277	14.25	0.6457	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			195.03140	197.371	14.28	0.3505	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			558.23140	576.671	14.28	0.6495	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			200.35000	202.620	14.22	0.3581	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			543.55000	561.920	14.22	0.6419	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			202.21450	202.836	14.94	0.2823	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			993.31450	1,009.836	14.94	0.7177	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			200.35830	200.997	14.96	0.2801	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			1,001.45830	1,017.997	14.96	0.7199	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			198.51840	199.180	14.99	0.2779	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			1,009.61840	1,026.180	14.99	0.7221	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			278.48900	277.592	14.86	0.3154	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			1,096.28900	1,110.792	14.86	0.6846	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			276.46770	275.590	14.88	0.3134	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,104.26770	1,118.790	14.88	0.6866	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			280.53110	279.612	14.84	0.3174	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			1,088.33110	1,102.812	14.84	0.6826	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			366.15700	363.447	14.95	0.3463	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,187.35700	1,201.147	14.95	0.6537	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			363.92760	361.245	14.97	0.3445	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,195.12760	1,208.945	14.97	0.6555	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			368.40250	365.665	14.93	0.3480	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,179.60250	1,193.365	14.93	0.6520	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,550
CF CANDCO	On	18/03/2019	Foreign Exchange Future			0.40000		0.62000			0.0000	0.00	0	0
Total CF CANDO CAHF Future												0.00	0	0
Total CF CANDO CAHF												0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Future			13.69690		13.70760			0.0000	0.00	0	1,143

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Future			13.96100		13.97280			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			14.25250		14.26520			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			14.53130		14.54330			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			14.83970		14.85340			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,293
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			70.53940	69.375	17.47	0.1720	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			832.93940	842.475	17.47	0.8280	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			69.22090	68.128	17.49	0.1693	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			841.62090	851.228	17.49	0.8307	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			71.88190	70.644	17.44	0.1748	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			824.28190	833.744	17.44	0.8252	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			263.20440	278.859	17.40	0.3180	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,020.40440	1,047.859	17.40	0.6820	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			261.08100	276.702	17.42	0.3159	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,028.28100	1,055.702	17.42	0.6841	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			265.34380	281.031	17.38	0.3201	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,012.54380	1,040.031	17.38	0.6799	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			315.40650	325.321	18.57	0.2761	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,740.20650	1,762.821	18.57	0.7239	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			313.78530	323.677	18.59	0.2748	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,748.58530	1,771.177	18.59	0.7252	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			317.03810	326.976	18.55	0.2773	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,731.83810	1,754.476	18.55	0.7227	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			465.13390	476.143	18.56	0.3223	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,871.83390	1,894.843	18.56	0.6777	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			463.24770	474.233	18.57	0.3212	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,879.94770	1,902.933	18.57	0.6788	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			461.37130	472.338	18.59	0.3200	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,888.07130	1,911.038	18.59	0.6800	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			540.62390	551.162	18.98	0.3184	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			2,317.22390	2,341.462	18.98	0.6816	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			538.79680	549.333	19.00	0.3175	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			2,325.39680	2,349.634	19.00	0.6825	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			542.45890	553.003	18.97	0.3194	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			2,309.05890	2,333.303	18.97	0.6806	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,293
CNH / R	On	18/03/2019	Foreign Exchange Future			2.01650		2.01640			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.03820		2.03810			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			949.51030	951.814	15.27	0.7879	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			149.80270	153.516	14.87	0.2668	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			785.80270	788.516	14.87	0.7332	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			130.45040	133.964	15.07	0.2382	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			866.45040	868.964	15.07	0.7618	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			113.51030	116.814	15.27	0.2121	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			963.60540	980.136	13.76	0.6549	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			382.60540	398.136	13.76	0.3451	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			905.28120	922.452	13.84	0.6311	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			424.28120	440.452	13.84	0.3689	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,024.52790	1,040.364	13.68	0.6785	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			343.52790	358.364	13.68	0.3215	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Future			2.08300		2.08500			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.12220		2.12430			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.16520		2.16740			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.20630		2.20850			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.25110		2.25420			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,788.66400	1,810.197	17.45	0.9223	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			47.44150	48.797	16.79	0.0944	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,597.44150	1,618.797	16.79	0.9056	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			42.77280	44.228	17.12	0.0856	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,692.77280	1,714.228	17.12	0.9144	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			38.66400	40.197	17.45	0.0777	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			839.65570	877.427	14.58	0.5434	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			546.93370	563.987	14.70	0.4360	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			903.93370	941.987	14.70	0.5640	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			620.51960	636.925	14.47	0.4778	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			777.51960	814.925	14.47	0.5222	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			582.65570	599.427	14.58	0.4566	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			331.62230	342.518	16.39	0.2279	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,657.62230	2,690.518	16.39	0.7721	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			361.34640	372.440	16.19	0.2453	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			2,487.34640	2,520.440	16.19	0.7547	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			346.12670	357.126	16.29	0.2364	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			2,572.12670	2,605.126	16.29	0.7636	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			347.78750	355.084	16.75	0.2009	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			3,662.78750	3,692.084	16.75	0.7991	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			335.57060	342.728	16.81	0.1948	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			3,750.57060	3,779.728	16.81	0.8052	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			360.49140	367.925	16.69	0.2072	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			3,575.49140	3,604.925	16.69	0.7928	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			481.93530	484.776	16.89	0.2279	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			4,039.93530	4,073.776	16.89	0.7721	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			468.41480	471.214	16.95	0.2224	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			4,126.41480	4,160.214	16.95	0.7776	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			495.89360	498.773	16.84	0.2336	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			3,953.89360	3,987.773	16.84	0.7664	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.74360		1.74460			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.76700		1.76790			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			189.38200	187.747	16.49	0.3202	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			643.38200	651.747	16.49	0.6798	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			165.19190	163.852	16.72	0.2867	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			719.19190	727.852	16.72	0.7133	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			216.82940	214.853	16.26	0.3566	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			570.82940	578.853	16.26	0.6434	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			689.80070	699.249	16.06	0.5356	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			610.80070	629.249	16.06	0.4644	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			647.20370	656.958	16.21	0.5119	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			668.20370	686.958	16.21	0.4881	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			734.92410	744.004	15.91	0.5597	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			555.92410	574.004	15.91	0.4403	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13520		0.13560			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13430		0.13550			0.0000	0.00	0	2,166
KES / R	On	16/09/2019	Foreign Exchange Future			0.13400		0.13500			0.0000	0.00	0	0
KES / R	On	13/12/2019	Foreign Exchange Future			0.13340		0.13470			0.0000	0.00	0	0
KES / R	On	16/03/2020	Foreign Exchange Future			0.13220		0.13420			0.0000	0.00	0	0
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	18/03/2019	Foreign Exchange Future			1.58970		1.59770			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.61240		1.62060			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.22860		9.24860			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.34290		9.36360			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.46940		9.48990			0.0000	0.00	0	646
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			9.58920		9.60890			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			9.71870		9.74040			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	646
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			59.54570	55.004	13.53	0.2375	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			340.94570	356.404	13.53	0.7625	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			57.59620	53.186	13.57	0.2309	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			348.99620	364.587	13.57	0.7691	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			61.55650	56.880	13.49	0.2443	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			332.95650	348.280	13.49	0.7557	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			115.87820	115.175	14.43	0.2531	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			672.27820	692.275	14.43	0.7469	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			114.04990	113.393	14.46	0.2498	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			680.44990	700.493	14.46	0.7502	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			117.73630	116.985	14.40	0.2565	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			664.13630	684.085	14.40	0.7435	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			251.21820	246.783	13.69	0.3753	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			611.31820	627.383	13.69	0.6247	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			248.39140	244.037	13.71	0.3720	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			618.49140	634.637	13.71	0.6280	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			254.07430	249.562	13.67	0.3787	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			604.17430	620.162	13.67	0.6213	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			235.11920	231.712	14.44	0.3053	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			976.21920	992.512	14.44	0.6947	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			233.12200	229.749	14.46	0.3031	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			984.22200	1,000.549	14.46	0.6969	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			237.13290	233.691	14.42	0.3076	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			968.23290	984.491	14.42	0.6924	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			307.75080	302.697	14.73	0.3317	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			1,087.35080	1,103.997	14.73	0.6683	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			305.59350	300.577	14.75	0.3297	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			1,095.19350	1,111.876	14.75	0.6703	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			309.92570	304.838	14.71	0.3337	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			1,079.52570	1,096.138	14.71	0.6663	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	646
PULA / R	On	18/03/2019	Foreign Exchange Future			1.30490		1.30610			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.31130		1.31250			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.34	Put			339.00000	351.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.35	Put			439.00000	451.000		1.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/03/2019	Foreign Exchange Option	1.33	Put			239.00000	251.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			75.00000	87.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			175.00000	187.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			25.00000	13.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	18/03/2019	Foreign Exchange Future			1.29730		1.30090			0.0000	0.00	0	5
QUANTO £	On	14/06/2019	Foreign Exchange Future			1.30310		1.30670			0.0000	0.00	0	0
QUANTO £	On	16/09/2019	Foreign Exchange Future			1.30910		1.31270			0.0000	0.00	0	0
QUANTO £	On	13/12/2019	Foreign Exchange Future			1.31440		1.31820			0.0000	0.00	0	0
QUANTO £	On	16/03/2020	Foreign Exchange Future			1.32020		1.32400			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	5
Total QUANTO £ / \$												0.00	0	5
QUANTO €	On	18/03/2019	Foreign Exchange Future			1.13780		1.13830			0.0000	0.00	0	5
QUANTO €	On	14/06/2019	Foreign Exchange Future			1.14640		1.14690			0.0000	0.00	0	582
QUANTO €	On	16/09/2019	Foreign Exchange Future			1.15560		1.15610			0.0000	0.00	0	0
QUANTO €	On	13/12/2019	Foreign Exchange Future			1.16410		1.16480			0.0000	0.00	0	0
QUANTO €	On	16/03/2020	Foreign Exchange Future			1.17350		1.17420			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	587
Total QUANTO € / \$												0.00	0	587
SGD / R	On	18/03/2019	Foreign Exchange Future			10.08740		10.09050			0.0000	0.00	0	1,200
SGD / R	On	14/06/2019	Foreign Exchange Future			10.21530		10.21990			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	1,200
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			85.75480	86.687	14.18	0.3023	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			335.25480	339.287	14.18	0.6977	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			83.41150	84.344	14.22	0.2956	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			342.91150	346.943	14.22	0.7044	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			88.16160	89.091	14.14	0.3092	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			327.66160	331.692	14.14	0.6908	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			212.66230	223.266	13.31	0.3826	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			433.83290	439.655	13.27	0.6274	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			203.93290	214.355	13.27	0.3726	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			428.17170	434.083	13.29	0.6224	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			208.27170	218.783	13.29	0.3776	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			422.56230	428.566	13.31	0.6174	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	1,200
TRY / R	On	18/03/2019	Foreign Exchange Future			2.54780		2.54610			0.0000	0.00	0	30,000
TRY / R	On	14/06/2019	Foreign Exchange Future			2.45740		2.45650			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	30,000
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			8.71380	11.132	19.34	0.1410	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			192.61380	193.332	19.34	0.8590	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			7.70850	9.970	19.37	0.1287	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			201.60850	202.170	19.37	0.8713	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			9.83100	12.409	19.31	0.1542	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			183.73100	184.609	19.31	0.8458	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			0.90340	0.537	23.43	0.0052	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,074.40340	1,073.137	23.43	0.9948	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			0.85200	0.503	23.43	0.0049	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,084.35200	1,083.103	23.43	0.9951	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			0.95770	0.572	23.43	0.0055	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,064.45770	1,063.172	23.43	0.9945	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	30,000
Total Futures												1 059 939 228.80	77,579	1,480,095
Total Options												66 934 018.50	87,000	5,199,755
Grand Total:												1,126,873,247.30	164,579	6,679,850